



The Morning Email: US Deliverable Basket

7/9/2007 5:51

Central Standard Time

This email lists the deliverable baskets against the Chicago Board of Trade Financial Futures 2, 5, 10, & 30 year. The work in this document is based on the work of *Galen Burghardt*. I highly suggest reading his books on the Bond Basis and the Eurodollar.

Want something added? Let me know: jgoulding@ghco.com

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Time (CST)	5:51:58
Trade Date	7/9/2007
Settle Date	7/10/2007

Sept Futures	Last 32
ZT	101.227
ZF	103.170
ZN	104.230
ZB	106.07

Last Delivery Day		Last Trading Day
2yr / 5yr	10/3/2007	9/28/2007
10yr/ 30yr	10/3/2007	9/19/2007

2 Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 (\$)	DV01 32	MDUR	Full Price
T.US.B047P0609***	99.26	4.875	05/30/07	05/15/09	0.9815	14.66	4.975	\$ 186	0.594	1.86	99.945
T.US.B040P0609	98.077	4.000	06/15/04	06/15/09	0.9672	10.68	4.965	\$ 180	0.576	1.83	98.514
T.US.B035P0709	97.152	3.625	07/15/04	7/15/09	0.9593	11.77	4.959	\$ 186	0.596	1.88	99.237
T.US.B034P0809	97.025	3.500	08/16/04	08/15/09	0.9553	12.03	4.983	\$ 193	0.619	1.96	98.480
T.US.B047P0809	99.26	4.875	08/15/06	08/15/09	0.9799	19.85	4.968	\$ 197	0.630	1.94	101.765
T.US.B033P0909	96.247	3.375	09/15/04	09/15/09	0.9512	15.51	4.953	\$ 200	0.641	2.05	97.845

5Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 (\$)	DV01 32	MDUR	Full Price
T.US.B044P1111**	97.26	4.500	11/30/06	11/30/11	0.9453	9.15	5.061	\$ 384	1.230	3.91	98.304
T.US.B045P1212	98.077	4.625	01/02/07	12/31/11	0.949	10.63	5.069	\$ 392	1.253	3.98	98.366
T.US.B046P0112	98.272	4.750	01/31/07	01/31/12	0.9528	17.59	5.035	\$ 400	1.280	3.96	100.949
T.US.B045P0212	98.062	4.625	02/28/07	02/29/12	0.9473	14.75	5.065	\$ 405	1.295	4.05	99.853
T.US.B044P0312	97.19	4.500	03/31/07	03/31/12	0.9416	14.36	5.078	\$ 410	1.311	4.14	98.836
T.US.B044P0412	97.187	4.500	04/30/07	04/30/12	0.9406	17.37	5.071	\$ 416	1.331	4.23	98.453
T.US.B046P0512	98.202	4.750	05/30/07	05/31/12	0.9497	20.82	5.068	\$ 425	1.360	4.29	99.150
T.US.B047P0612*	99.037	4.875	06/30/07	06/30/12	0.954	22.13	5.078	\$ 432	1.384	4.36	99.248

CTD changing between these two

10 Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 (\$)	DV01 32	MDUR	Full Price
T.US.B046P0514**	97.275	4.750	5/17/2004	5/15/2014	0.9335	17.94	5.124	\$ 564	1.806	5.72	98.582
T.US.B042P0814	94.24	4.250	8/16/2004	8/15/2014	0.9040	16.83	5.142	\$ 570	1.825	5.91	96.452
T.US.B042P1114	94.16	4.250	11/15/2004	11/15/2014	0.9012	18.17	5.158	\$ 586	1.874	6.15	95.147
T.US.B040P0215	92.25	4.000	2/15/2005	2/15/2015	0.8837	21.54	5.160	\$ 595	1.905	6.31	94.383
T.US.B041P0515	93.095	4.125	5/16/2005	5/15/2015	0.8881	23.37	5.175	\$ 613	1.961	6.53	93.925
T.US.B042P0815	93.3	4.250	8/15/2005	8/15/2015	0.8927	28.52	5.175	\$ 631	2.020	6.60	95.640
T.US.B044P1115	95.13	4.500	11/15/2005	11/15/2015	0.9058	31.83	5.184	\$ 652	2.088	6.79	96.091
T.US.B044P0216	#VALUE!	4.500	2/15/2006	2/15/2016	0.9034	#VALUE!		#VALUE!	#VALUE!	#VALUE!	#VALUE!
T.US.B051P0516	99.165	5.125	5/15/2006	5/15/2016	0.9424	41.26	5.193	\$ 700	2.241	6.98	100.296
T.US.B047P0816	97.225	4.875	8/15/2006	8/15/2016	0.9242	43.96	5.194	\$ 708	2.266	7.10	99.656
T.US.B045P1116	95.285	4.625	11/15/2006	11/15/2016	0.9054	48.67	5.185	\$ 715	2.289	7.41	96.594
T.US.B045P0217	100.17	4.625	2/15/2007	2/15/2017	0.9034	203.84	4.556	\$ 773	2.474	7.55	102.384
T.US.B045P0517*	94.255	4.500	5/15/2007	5/15/2017	0.8926	56.36	5.178	\$ 740	2.367	7.75	95.482

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30 Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 (\$)	DV01 32	MDUR	Full Price
T.US.B075P1122**	123.155	7.625	11/15/1992	11/15/2022	1.1593	16.56	5.361	\$ 1,195	3.825	9.59	124.645
T.US.B071P0223	118.120	7.125	2/16/1993	2/15/2023	1.1113	15.98	5.360	\$ 1,173	3.754	9.68	121.229
T.US.B062P0823	109.135	6.250	8/16/1993	8/15/2023	1.0251	22.06	5.370	\$ 1,135	3.631	10.14	111.925
T.US.B074P1124	124.005	7.500	8/15/1994	11/15/2024	1.1585	36.27	5.368	\$ 1,299	4.155	10.38	125.157
T.US.B075P0225	125.170	7.625	2/15/1995	2/15/2025	1.1730	35.56	5.356	\$ 1,322	4.231	10.28	128.585
T.US.B067P0825	117.115	6.875	8/15/1995	8/15/2025	1.0946	40.16	5.364	\$ 1,282	4.104	10.68	120.113
T.US.B060P0226	107.140	6.000	2/15/1996	2/15/2026	0.9999	44.10	5.364	\$ 1,226	3.924	11.16	109.841
T.US.B066P0826	116.155	6.750	8/15/1996	8/15/2026	1.0836	49.50	5.363	\$ 1,318	4.219	11.06	119.188
T.US.B064P1126	113.225	6.500	11/15/1996	11/15/2026	1.0562	53.50	5.360	\$ 1,307	4.181	11.39	114.692
T.US.B065P0227	115.095	6.625	2/18/1997	2/15/2027	1.0707	55.29	5.353	\$ 1,330	4.255	11.27	117.951
T.US.B063P0827	112.160	6.375	8/15/1997	8/15/2027	1.0429	60.15	5.354	\$ 1,326	4.244	11.53	115.054
T.US.B061P1127	109.200	6.125	11/17/1997	11/15/2027	1.0144	64.88	5.352	\$ 1,312	4.199	11.87	110.557
T.US.B054P0828	102.000	5.500	8/17/1998	8/15/2028	0.9410	70.02	5.343	\$ 1,274	4.077	12.23	104.203
T.US.B052P1128	98.300	5.250	11/16/1998	11/15/2028	0.9111	73.51	5.340	\$ 1,256	4.019	12.59	99.736
T.US.B052P0229	98.295	5.250	2/16/1999	2/15/2029	0.9105	75.04	5.333	\$ 1,264	4.045	12.51	101.025
T.US.B061P0829	110.085	6.125	8/16/1999	8/15/2029	1.0150	83.35	5.334	\$ 1,381	4.421	12.26	112.719
T.US.B062P0530	112.110	6.250	2/15/2000	5/15/2030	1.0306	96.90	5.328	\$ 1,427	4.566	12.59	113.295
T.US.B053P0231	100.270	5.375	2/15/2001	2/15/2031	0.9221	97.17	5.310	\$ 1,345	4.302	13.05	102.997
T.US.B044P0236	88.205	4.500	2/15/2006	2/15/2036	0.7970	131.29	5.311	\$ 1,342	4.293	14.83	90.443
T.US.B046P0237*	92.075	4.750	2/15/2006	2/15/2037	0.8285	139.37	5.273	\$ 1,404	4.493	14.92	94.137

CTD changing between these two

NOTES

MDUR = Modified Macaulay Duration

CF = Conversion Factor

* = OTR

** = CTD

*** = CTD & OTR

#VALUE! = No quote being provided by exchange

#NUM! = No quote being provided by exchange

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